# VISCOUS INCOMPRESSIBLE FLOW COMPUTATIONS FOR 3-D STEADY AND UNSTEADY FLOWS

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ALL the material presented in this lecture has been widely disseminated in many publications and presentations within US and abroad. Major publications/presentations are listed below:

#### • Methods

Kwak, D., 'Computation of Viscous Incompressible Flows,' von Karman Institute for Fluid Dynamics, Lecture Series 1989-04, Mar. 6-10,1989. (Also NASA TM 101090, March 1989)

Kwak, D., CFD Short Course - AGARD Support Project, Technical University of Lisbon, Jun. 17-19, 1996

AIAA Paper 84-0253 , AIAA 22nd Aerospace Sciences Meeting, January 9-12, 1984, Reno, Nevada (AIAA J., vol 24, No. 3, 390-396, Mar. 1986

Rogers, S. E. and Kwak, D., 'An Upwind Differencing Scheme for the Time-Accurate Incompressible Navier-Stokes Equations,' AIAA 88-2583, AIAA 6th Applied Aerodynamics Conference, June 6-8, 1988. (AIAA J. vol. 28 No. 2, pp 253-262, February, 1990)

Kiris, C., and Kwak, D., "Numerical Solution of Incompressible Navier-Stokes Equations Using a Fractional-Step Approach Computers & Fluids, in press, 2000.

#### Applications

The First MIT Conference on Computational Fluid and Solid Mechanics, Cambridge MA, June 12-14, 2001, entitled as "High-End Computing for Incompressible Flows"

The Sixth U.S. National Congress on Computational Mechanics, Dearborn, MI August 1-4, 2001, entitled as "Computational Hemodynamics Involving Mechanical Devices"

• Discussion on general CFD challenges

Perspectives on the Future of CFD, FLUIDS 2000 Conference, Denver, Colorado, June 19-22, 2000

## Acknowledgement

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Numerous other researchers at NASA Ames Research Center have worked on incompressible flow methods development in the past:

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#### Design of Lecture

It is intended to present incompressible flow CFD from the real-world applications point of view. It will be organized in three parts:

Part 1 : Basics

Formulations, solution methods, and some historical notes

Part 2: Applications

If the value of CFD tools is viewed from engineering practices, there are issues beyond flow solution methods. The process is discussed using following two examples:

- Turbopump
- Biofluid

Part 3: Discussion

Discussion/seminar on "Current Topics in CFD"

Much discussion has been on-going whether CFD is a "mature technology"

A personal view on the state-of-the-art in CFD will be discussed

#### Outline of Presentation

- Introduction
- Review of Solution Approach
- Artificial Compressibility Method
  - Steady-state formulation
  - Time-accurate formulation
- Pressure Projection Method
- Solver/Tool development
- Problem Solving Procedures
  - Historical example
  - Some building block studies
  - Parallel Implementation
  - Turbopump flow
- Biofluid
- Discussion/seminar on "Current Topics in CFD"

#### Introduction

- Background
  - Flow devices tend to be compact and highly efficient
  - Experimental approach can be expensive, and model tests need to be extrapolated
  - CFD may offer an alternative to reduce cost/time for development
- Scope of Presentation
  - CFD is viewed as an engineering tool
  - Will review solution methods for incompressible N-5 equations with and emphasis on 3-D applications
  - Will discuss numerical/physical characteristics of primitive variable approach
  - Solution processes are discussed using real examples

#### Introduction

• Role of CFD

#### Past

Functionality was the most important aspect:
Primary concern was "performace" prediction

#### Current interest

For engineering applications:

"Cost" and "safety" are big issues-CFD is being used to reduce design cycle time and to expand—safe operating envelope

- CFD is being used routinely in aerodynamic design of commercial aircraft 
  = Return on CFD research is viewed as only incremental
- Design of aircraft engine components is validated by CFD
   ⇒ CFD-based design of an entire engine is yet to be realized
- Virtual flight/maneuver and systems analysis require generation of large data sets
   Need CFD+IT: high-fidelity CFD solutions are still expensive

For research (e.g. flow physics study or new enabling technology):
"Idea" is the key, and can be explored via "big" problem

#### Viscous Incompressible Flow

• Formulation

Can be viewed as a limiting case of compressible flow where the flow speed is insignificant compared to the speed of sound

- Low speed aerodynamics  $\Rightarrow$  Preconditioned compressible N-S eq.

Or truly incompressible

- Hydrodynamics
- Some Examples
  - Components of liquid rocket engine
  - Hydrodynamics (Submarines, propellers, ...)
  - Ground vehicles (automobile aerodynamics, internal flows...)
  - Biofluid problems (hemodynamics, artificial heart, lung, ...)
  - Some Earth Science problems (with variable density)

## Solution Methods for Incompressible N-5 Equations

• Time-integration scheme:

Primitive Variable Methods

Based on Compressible Flow Algorithm

Artificial Compressibility Method (Chorin, 1967; Temam, 1977)
 ADI Scheme, FD (Central+diss) (Beam& Warming, 1978; Briley-McDonald, 1977)
 LU-SGS, FV (Central+diss) (Yoon...., 1987...)
 Line Relaxation, FD (Upwind) (... MacCormack, 1985)
 GMRES, FD (Upwind)

Based on Pressure Projection

- MAC (Harlow and Welch, 1965)
- Fractional Step Method (Chorin, 1968; Yanencko, 1971; Marchuck, 1975....)
- SIMPLE type Pressure Iteration (Caretto et al., 1972; Patanka & Spalding, 1972...)

Derived Variable Methods

Vorticity-Velocity (Fasel, 1976; Dennis et al., 1979; Hafez et al., 1988 Stream function-vorticity

 Spatial discretization scheme: Finite Difference

Finite Volume

# Governing Equations

• Incompressible Navier-Stokes Equations

$$\frac{\partial u_i}{\partial x_i} = 0$$

$$\frac{\partial u_i}{\partial t} + \frac{\partial (u_i u_j)}{\partial x_j} = -\frac{\partial p}{\partial x_i} + \frac{\partial \tau_{ij}}{\partial x_j} + s$$

Where s = source term

$$\tau_{ij} = 2vS_{ij} - R_{ij} = v \left( \frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) - R_{ij}$$

Eddy viscosity model for  $R_{ij}$ 

$$R_{ij} = \frac{1}{3} R_{kk} \delta_{ij} - 2 v_t S_{ij} \qquad \tau_{ij} = 2 (\upsilon + \upsilon_t) S_{ij} = 2 \upsilon_T S_{ij}$$

## GOVERNING EQUATIONS

#### **⊙** Coordinate Transformation

$$\xi = \xi(x, y, z, t), \ \eta = \eta(x, y, z, t), \ \zeta = \zeta(x, y, z, t)$$

• Jacobian of the transformation

$$J = \det rac{\partial (\xi, \eta, \zeta)}{\partial (x, y, z)} = egin{array}{ccc} \xi_x & \xi_y & \xi_z \ \eta_x & \eta_y & \eta_z \ \zeta_x & \zeta_y & \zeta_z \ \end{array}$$

• Metric terms are

$$\begin{pmatrix} \xi_x \\ \xi_y \\ \xi_z \end{pmatrix} = \frac{1}{J'} \begin{pmatrix} y_{\eta} z_{\zeta} - y_{\zeta} z_{\eta} \\ x_{\zeta} z_{\eta} - x_{\eta} z_{\zeta} \\ x_{\eta} y_{\zeta} - x_{\zeta} y_{\eta} \end{pmatrix}$$

etc...

# GOVERNING EQUATIONS

## Governing Equations

$$\begin{split} \frac{\partial}{\partial t} \hat{u} &= -\frac{\partial}{\partial \xi} (\hat{e} - \hat{e}_v) - \frac{\partial}{\partial \eta} (\hat{f} - \hat{f}_v) - \frac{\partial}{\partial \zeta} (\hat{g} - \hat{g}_v) = -\hat{r} \\ \frac{\partial}{\partial \xi} \left( \frac{U - \xi_t}{J} \right) + \frac{\partial}{\partial \eta} \left( \frac{V - \eta_t}{J} \right) + \frac{\partial}{\partial \zeta} \left( \frac{W - \zeta_t}{J} \right) = 0 \\ \text{where} \\ \hat{u} &= \frac{1}{J} \begin{bmatrix} u \\ v \\ w \end{bmatrix} \end{split}$$

$$\hat{e} = rac{1}{J} egin{bmatrix} \xi_x p + u U \ \xi_y p + v U \ \xi_z p + w U \end{bmatrix}$$

$$U = \xi_t + \xi_x u + \xi_y v + \xi_z w \quad etc...$$

# GOVERNING EQUATIONS

#### Viscous Terms

$$\begin{split} \frac{\partial}{\partial x_{j}} \tau_{ij} &= \frac{\partial}{\partial x_{j}} \nu S_{ij} \\ &= \frac{\partial}{\partial x} \nu \begin{bmatrix} u_{x} + u_{x} \\ v_{x} + u_{y} \\ w_{x} + u_{z} \end{bmatrix} + \frac{\partial}{\partial y} \nu \begin{bmatrix} u_{y} + v_{x} \\ v_{y} + v_{y} \\ w_{y} + v_{z} \end{bmatrix} + \frac{\partial}{\partial z} \nu \begin{bmatrix} u_{z} + w_{x} \\ v_{z} + w_{y} \\ w_{z} + w_{z} \end{bmatrix} \end{split}$$

For constant  $\nu$ , the second terms in each bracket sums up to be zero

# GOVERNING EQUATIONS

- ⊙ Viscous Terms (cont'd)
  - For variable viscosity

$$\hat{e}_{v} = \frac{\nu}{J} \nabla \xi \cdot \left( \nabla \xi \frac{\partial}{\partial \xi} + \nabla \eta \frac{\partial}{\partial \eta} + \nabla \zeta \frac{\partial}{\partial \zeta} \right) \begin{bmatrix} u \\ v \\ w \end{bmatrix} + \frac{\nu}{J} \left( \xi_{x} \frac{\partial u}{\partial \xi_{i}} + \xi_{y} \frac{\partial v}{\partial \xi_{i}} + \xi_{z} \frac{\partial w}{\partial \xi_{i}} \right) \begin{bmatrix} \frac{\partial}{\partial x} \xi_{i} \\ \frac{\partial}{\partial y} \xi_{i} \\ \frac{\partial}{\partial z} \xi_{i} \end{bmatrix}$$

For constant viscosity in orthogonal coordinates

$$\hat{e}_v = \left(\frac{v}{J}\right) \left(\xi_x^2 + \xi_y^2 + \xi_z^2\right) \begin{bmatrix} u_\xi \\ v_\xi \\ w_\xi \end{bmatrix}$$

## Artificial (or Pseudo-) Compressibility Method

- Physical characteristics
- Governing Equations in generalized Coordinates
- Steady-State Formulation
   ADI Scheme
   LU-SGS Scheme
   Numerical Dissipation
   Artificial compressibility Parameter
   Boundary Conditions
   Geometry Effects, etc.
- Time-Accurate Formulation

# Artificial (or Pseudo-) Compressibility Method

 Artificial Compressibility Formulation Continuity equation is modified to

$$\frac{1}{\beta}\frac{\partial p}{\partial t} + \frac{\partial u_i}{\partial x_i} = 0$$

- Introduces hyperbolic behavior into pressure field. Speed of pressure wave depends on the artificial compressibility parameter,  $\beta$ .
- The equations are to be marched in a time like fashion until the divergence of velocity converges to zero.
   ⇒ Relaxes incompressibility requirement.
- Time variable during this process does not represent physical time step.

### STEADY-STATE FORMULATION

Artificial Compressibility Relation

$$\frac{1}{\beta}\frac{\partial p}{\partial \tau} + \frac{\partial u_i}{\partial \xi_i} = 0$$

- The equations are to be marched in a time like fashion until the divergence of velocity converges to zero.
- The time variable for this process no longer represents physical time.
- In the momentum equations t is replaced with  $\tau$ , which can be thought of as a pseudo-time or iteration parameter.

## STEADY-STATE FORMULATION

Governing Equations

$$\frac{\partial}{\partial \tau}\hat{D} = -\frac{\partial}{\partial \xi}(\hat{E} - \hat{E}_{v}) - \frac{\partial}{\partial \eta}(\hat{F} - \hat{F}_{v}) - \frac{\partial}{\partial \zeta}(\hat{G} - \hat{G}_{v}) = -\hat{R}$$

$$\hat{D} = \frac{D}{J} = \frac{1}{J} \begin{bmatrix} p \\ u \\ v \\ w \end{bmatrix}$$

$$\hat{E} = \begin{bmatrix} \beta(U - \xi_t)/J \\ \hat{e} \end{bmatrix} = \frac{1}{J} \begin{bmatrix} \beta(U - \xi_t) \\ \xi_x p + uU \\ \xi_y p + vU \\ \xi_z p + wU \end{bmatrix}$$

$$\hat{E}_v = \begin{bmatrix} 0 \\ \hat{e}_v \end{bmatrix}$$

#### **NUMERICAL ALGORITHM**

- ⊙ Time advancing
  - Linearization

$$\hat{E}^{n+1} = \hat{E}^n + \hat{A}^n (D^{n+1} - D^n) + O(\Delta \tau^2)$$

where the Jacobian matrices are

$$\hat{A}_{i} = \frac{\partial \hat{E}_{i}}{\partial D} = \frac{1}{J} \begin{bmatrix} 0 & L_{1}\beta & L_{2}\beta & L_{3}\beta \\ L_{1} & Q + L_{1}u & L_{2}u & L_{3}u \\ L_{2} & L_{1}v & Q + L_{2}v & L_{3}v \\ L_{3} & L_{1}w & L_{2}w & Q + L_{3}w \end{bmatrix}$$

$$Q = L_{0} + L_{1}u + L_{2}v + L_{3}w$$

$$L_{0} = (\xi_{i})_{t}, L_{1} = (\xi_{i})_{x}, L_{2} = (\xi_{i})_{y}, L_{3} = (\xi_{i})_{z}$$

$$\xi_{i} = (\xi, \eta, \text{ or } \zeta) \text{ for } (\hat{A}, \hat{B}, \text{ or } \hat{C})$$

## NUMERICAL ALGORITHM

- ⊙ Time advancing
  - Trapezoidal rule

$$\hat{D}^{n+1} = \hat{D}^n + \frac{\Delta \tau}{2} \left[ \left( \frac{\partial \hat{D}}{\partial \tau} \right)^n + \left( \frac{\partial \hat{D}}{\partial \tau} \right)^{n+1} \right] + O(\Delta \tau^3)$$

Then the governing equation becomes

$$D^{n+1} + \frac{\Delta \tau}{2} J \left[ \delta_{\xi} (\hat{E} - \hat{E}_{v})^{n+1} + \delta_{\eta} (\hat{F} - \hat{F}_{v})^{n+1} + \delta_{\zeta} (\hat{G} - \hat{G}_{v})^{n+1} \right]$$

$$= D^{n} - \frac{\Delta \tau}{2} J \left[ \delta_{\xi} (\hat{E} - \hat{E}_{v})^{n} + \delta_{\eta} (\hat{F} - \hat{F}_{v})^{n} + \delta_{\zeta} (\hat{G} - \hat{G}_{v})^{n} \right]$$

#### NUMERICAL ALGORITHM

O Governing equation in delta form

$$\left\{ I + \frac{h}{2} J^{n+1} \left[ \delta_{\xi} (\hat{A}^{n} - \Gamma_{1}) + \delta_{\eta} (\hat{B}^{n} - \Gamma_{2}) + \delta_{\zeta} (\hat{C}^{n} - \Gamma_{3}) \right] \right\} (D^{n+1} - D^{n}) \\
= -\Delta \tau J^{n+1} \left[ \delta_{\xi} (\hat{E} - \hat{E}_{v})^{n} + \delta_{\eta} (\hat{F} - \hat{F}_{v})^{n} + \delta_{\zeta} (\hat{G} - \hat{G}_{v})^{n} \right] \\
+ \left( \frac{J^{n+1}}{J^{n}} - 1 \right) D^{n} = RHS$$

Approximate Factorization

$$L_{\xi}L_{\eta}L_{\zeta}(D^{n+1}-D^n)=RHS$$

where

$$L_{\xi} = \left[ I + \frac{\Delta \tau}{2} J^{n+1} \delta_{\xi} (\hat{A}^n - \gamma_1) \right]$$

$$L_{\eta} = \left[ I + \frac{\Delta \tau}{2} J^{n+1} \delta_{\eta} (\hat{B}^n - \gamma_2) \right]$$

$$L_{\zeta} = \left[ I + \frac{\Delta \tau}{2} J^{n+1} \delta_{\zeta} (\hat{C}^n - \gamma_3) \right]$$

#### **NUMERICAL ALGORITHM**

- Approximate Factorization
  - Second-order central differencing:
    - Block tridiagonal inversion

$$(L_{\eta})\Delta \bar{D} = RHS$$

$$(L_{\xi})\Delta \bar{D} = \Delta \bar{D}$$

$$(L_{\zeta})\Delta D^{n+1} = \Delta \bar{D}.$$

- Diagonal form is also available
- Factorization error : cross-product terms

$$h^{2} \left[ \delta_{\xi} A \delta_{\eta} B + \delta_{\eta} B \delta_{\zeta} C + \delta_{\zeta} C \delta_{\xi} A \right] \Delta D + O(h^{3})$$

$$A = \hat{A}^{n} - \gamma_{1}, \quad B = \hat{B}^{n} - \gamma_{2}, \quad C = \hat{C}^{n} - \gamma_{3}, \quad h = \frac{\Delta \tau}{2} J^{n+1}$$

#### NUMERICAL DISSIPATION (SMOOTHING)

O Higher order smoothing terms are added for stability

$$L_{\xi}L_{\eta}L_{\zeta}(D^{n+1}-D^n) = \text{RHS } -\epsilon_{\epsilon}[(\nabla_{\xi}\Delta_{\xi})^2 + (\nabla_{\eta}\Delta_{\eta})^2 + (\nabla_{\zeta}\Delta_{\zeta})^2]D^n$$

where

$$\begin{split} L_{\xi} &= \left[ I + \frac{\Delta \tau}{2} J^{n+1} \delta_{\xi} (\hat{A}^{n} - \gamma_{1}) + \epsilon_{i} \nabla_{\xi} \Delta_{\xi} \right] \\ L_{\eta} &= \left[ I + \frac{\Delta \tau}{2} J^{n+1} \delta_{\eta} (\hat{B}^{n} - \gamma_{2}) + \epsilon_{i} \nabla_{\eta} \Delta_{\eta} \right] \\ L_{\zeta} &= \left[ I + \frac{\Delta \tau}{2} J^{n+1} \delta_{\zeta} (\hat{C}^{n} - \gamma_{3}) + \epsilon_{i} \nabla_{\zeta} \Delta_{\zeta} \right] \end{split}$$

#### IMPLICIT VS EXPLICIT DISSIPATION

- ① 1-D continuity equation :  $\frac{1}{\beta} \frac{\partial p}{\partial t} + \frac{\partial u}{\partial z} = 0$
- AF algorithm in delta form (assuming divergence free velocity at time level n)

$$1 - \epsilon_i \nabla_{\xi} \Delta_{\xi} (p^{n+1} - p^n) = -\epsilon_{\epsilon} (\nabla_{\xi} \Delta_{\xi})^2 p^n$$

O Discrete Fourier expansion of p

$$p = \sum_{n} \hat{p}(k)e^{ik\xi}$$

$$k = \frac{2\pi}{N\Delta\xi}n = wave number$$

$$n = -N/2, ...0, 1, ..(N/2 - 1)$$

$$N = number of mesh points$$

# IMPLICIT vs EXPLICIT DISSIPATION (cont'd)

- $\odot$  This leads to  $\left[1-\epsilon_i k'\right](\hat{p}^{n+1}-\hat{p}^n)=-\epsilon_\epsilon(k')^2\hat{p}^n$  where k'=-2+2cos(k) and  $(k')^2=6-8cos(k)+2cos(2k)$
- ⊙ Amplification factor

$$\sigma = \frac{\hat{p}^{n+1}}{\hat{p}^n} = \frac{\left[1 - \epsilon_i k' - \epsilon_e (k')^2\right]}{\left[1 - \epsilon_i k'\right]}$$

O To damp out numerical fluctuation

$$|\sigma| < 1$$

$$2\epsilon_e \leq \epsilon_i$$

# EXPLICIT DISSIPATION ON ACCURACY

⊙ 1-D continuity in AF form

$$[1 - \epsilon_i \nabla_x \Delta_x] (p^{n+1} - p^n) = -\beta h \delta_x u - \epsilon_e (\nabla_x \Delta_x)^2 p^n$$

O At steady state, this leads to

$$\delta_x u \longrightarrow -rac{\epsilon_e (
abla_x \Delta_x)^2 p^n}{\beta h}$$

- Mesh refinement usually does not help
- This error may be reduced (in a crude way) by

$$\epsilon_e = (\epsilon_e)_o e^{-\alpha(t-t_o)}$$

where  $(\epsilon_e)_o$  is the value from t=0 to  $t=t_o$ 

## Pressure Wave Propagation vs Viscous Effect

O Locally linearized momentum equation

$$\begin{split} \frac{\partial^2 p}{\partial t^2} + 2u \frac{\partial^2 p}{\partial t \partial x} - \beta \frac{\partial^2 p}{\partial x^2} &= \beta \frac{\partial \tau_w}{\partial x} \\ \frac{\partial^2 u}{\partial t^2} + 2u \frac{\partial^2 u}{\partial t \partial x} - \beta \frac{\partial^2 u}{\partial x^2} &= -\frac{\partial \tau_w}{\partial t} \end{split}$$

These may be written as

$$\left[\frac{\partial}{\partial t} + (u+c)\frac{\partial}{\partial x}\right] \left[\frac{\partial}{\partial t} + (u-c)\frac{\partial}{\partial x}\right] \begin{pmatrix} p \\ u \end{pmatrix} = \begin{pmatrix} \beta \partial \tau_w / \partial x \\ -\partial \tau_w / \partial t \end{pmatrix}$$

 Characteristic equation for linear waves (without shear stress terms)

$$\[ \frac{\partial}{\partial t} + (u+c)\frac{\partial}{\partial x} \] \begin{pmatrix} p^+ \\ u^+ \end{pmatrix} = 0 \\ \left[ \frac{\partial}{\partial t} + (u-c)\frac{\partial}{\partial x} \right] \begin{pmatrix} p^- \\ u^- \end{pmatrix} = 0$$

## Pressure Wave Propagation vs Viscous Effect

One-dimensional characteristic equation (without viscous term)

$$\frac{\partial u}{\partial t} + \frac{1}{(u \pm c)} \frac{\partial p}{\partial t} + \left[ \frac{\partial u}{\partial x} + \frac{1}{(u \pm c)} \frac{\partial p}{\partial x} \right] (u \pm c) = 0$$

⊙ Pseudo speed of sound

$$c=\sqrt{u^2+\beta}$$

Pseudo Mach number

$$M = \frac{u}{c} = \frac{u}{\sqrt{u^2 + \beta}} < 1$$

 $\Rightarrow M$  is always less than 1 for all  $\beta > 0$ 

# Criterion for $\beta$

- ⊙ Two Time Scale
  - Time required for upstream propagating wave to travel a distance,  $x_L$

$$\tau_L = \frac{x_L}{c-u}$$

ullet Time scale for viscous effect to spread a distance,  $\delta$ 

$$au_{\delta} = rac{ ext{Re}}{4} ig(rac{\delta}{x_{ref}}ig)^2$$

⊙ Decoupling Requirement

$$au_\delta\gg au_L$$

 $\odot$  Lower Bound of  $\beta$ 

$$eta\gg \left[1+rac{4}{Re}ig(rac{x_{ref}}{\delta}ig)^2ig(rac{x_L}{x_{ref}}ig)
ight]^2-1$$

#### CRITERIA FOR $\beta$ : LOWER BOUND

O Physical Requirement for Incompressibility

The pressure wave must propagate much faster than the spreading of viscous effect:

$$\tau_L << \tau_\delta$$

 $\tau_L$  = time for pressure field to map the flow field

 $\tau_{\delta}$  = time for viscous effect to spread

 $\odot$  Lower Bound of  $\beta$ 

$$\beta >> \left[1 + \frac{4}{Re} \left(\frac{x_{ref}}{x_{\delta}}\right)^{2} \left(\frac{x_{f}}{x_{ref}}\right)\right]^{2} - 1 \qquad \text{(Laminar)}$$

$$\beta >> \left[1 + \frac{1}{Re_{\delta}} \left(\frac{x_{ref}}{x_{\delta}}\right)^{2} \left(\frac{x_{f}}{x_{ref}}\right)\right]^{2} - 1 \qquad \text{(Turbulent)}$$

#### CRITERIA FOR $\beta$ : UPPER BOUND

⊙ Governing Equation in 'Delta Form'

$$\left(I + \frac{h}{2}J^{n+1}[\delta_{\xi}(A_{1}^{n} - \Gamma_{1}) + \delta_{\eta}(A_{2}^{n} - \Gamma_{2}) + \delta_{\zeta}(A_{3}^{n} - \Gamma_{3})]\right)(Q^{n+1} - Q^{n}) = RHS$$

Approximately Factored Form

$$\left[I + \frac{h}{2}J^{n+1}\delta_{\xi}(A_1^n - \Gamma_1)\right] \cdot \left[I + \frac{h}{2}J^{n+1}\delta_{\eta}(A_2^n - \Gamma_2)\right]$$
$$\cdot \left[I + \frac{h}{2}J^{n+1}\delta_{\zeta}(A_3^n - \Gamma_3)\right] \Delta Q = RHS$$

⇒ Higher order cross differencing terms are added.

#### CRITERIA FOR $\beta$ : UPPER BOUND

O Added terms must be kept smaller than the original terms

$$O\left(\frac{h}{2}J\delta_{\xi}A_{1}\right) > O\left((\frac{h}{2}J)^{2}\delta_{\xi}A_{1}\delta_{\eta}A_{2}\right)$$

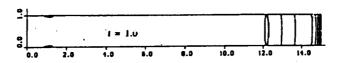
 $\odot$  Upper Bound of  $\beta$ 

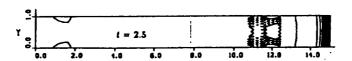
$$\beta h < O(1)$$

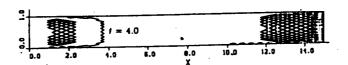
# **Artificial Pressure Wave in Channel**

Re=1000, β=0.1

(Recommended Range: 0.12<  $\beta$  < 10.0)



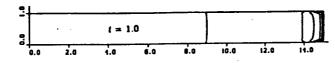


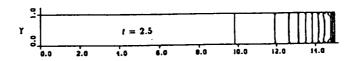


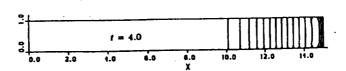
# **Artificial Pressure Wave in Channel**

Re=1000, β=5.0

(Recommended Range: 0.12<  $\beta$  < 10.0 )

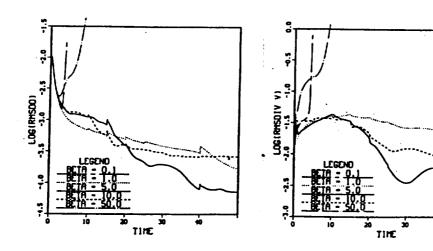






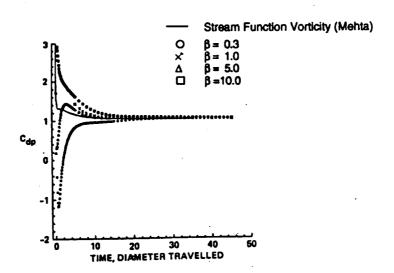
# Convergence History for Channel Flow Re=1000, Channel Length = 15.0

(Recommended Range: 0.12< β < 10.0)



# Artificial Compressibility on Convergence

Impulsively started circular cylinder to steady-state at Re=40 (Recommended Range for  $\beta$ : 0.1<  $\beta$ < 10.0)



### NUMERICAL ALGORITHM

⊙ LU-SGS Scheme

(Implicit Lower-Upper Symmetric-Gauss-Seidel scheme)
• Start from an unfactored implicit scheme

$$\begin{split} \left\{ I + \frac{h}{2} \left[ \delta_{\xi} \hat{A} + \delta_{\eta} \hat{B} + \delta_{\zeta} \hat{C} \right] \right\} (D^{n+1} - D^{n}) \\ &= -\Delta t \left[ \delta_{\xi} (\hat{E} - \hat{E}_{v}) + \delta_{\eta} (\hat{F} - \hat{F}_{v}) + \delta_{\zeta} (\hat{G} - \hat{G}_{v}) \right] \end{split}$$

• LU-SGS implicit factorization scheme

$$L_l L_d^{-1} L_u = RHS$$

$$L_{l} = I + \frac{h}{2} (\delta^{-}_{\xi} \hat{A}^{+} + \delta^{-}_{\eta} \hat{B}^{+} + \delta^{-}_{\zeta} \hat{C}^{+} - \hat{A}^{-} - \hat{B}^{-} - \hat{C}^{-})$$

$$L_{d} = I + \frac{h}{2} (\hat{A}^{+} - \hat{A}^{+} + \hat{B}^{+} - \hat{B}^{-} + \hat{C}^{+} - \hat{C}^{-})$$

$$L_{u} = I + \frac{h}{2} (\delta^{+}_{\xi} \hat{A}^{-} + \delta^{+}_{\eta} \hat{B}^{-} + \delta^{+}_{\zeta} \hat{C}^{-} + \hat{A}^{+} + \hat{B}^{+} + \hat{C}^{+})$$

### **Downstream Boundary Conditions**

- Velocities
  - Extrapolate to update  $(\hat{u}^n)_{L_{max}}$
  - · Calculate mass flux out

$$\dot{m}_{out} = \int_{Ae} \hat{u}^n \cdot d\hat{a}$$

• Then, obtain weighted velocities to conserve mass

$$(\hat{u}^n)_{L_{max}} = \frac{\dot{m}_{in}}{\dot{m}_{out}} (\hat{u}^n)_{L_{max}}$$

## Downstream Boundary Conditions (cont'd)

- Pressure
  - $\zeta$ -momentum equation at  $L = L_{max} 1$  and  $t = t^{h}$

$$\left[\partial_{\tau}\hat{w} + \partial_{\xi}\hat{e}_{1} + \partial_{\eta}\hat{e}_{2}\right]^{n} + \left[\partial_{\zeta}\hat{e}_{3}\right]^{\hat{n}} = 0$$

where  $\hat{e}_i = \frac{1}{J} [wU_i + (\xi_i)_z p] - \frac{\nu}{J} (\nabla \xi_i \cdot \nabla \xi_j) \frac{\partial w}{\partial \xi_j}$ • Pressure corresponding to mass weighted velocities

$$p^{\tilde{n}} = p^{n} - \frac{1}{\zeta_{z}} \left[ (wU_{3})^{\tilde{n}} - (wU_{3})^{n} \right] + \frac{\nu}{\zeta_{z}} (\nabla \zeta \cdot \nabla \zeta) \left[ \left( \frac{\partial w}{\partial \zeta} \right)^{\tilde{n}} - \left( \frac{\partial w}{\partial \zeta} \right)^{n} \right]$$

(Variation in velocities normal to  $\zeta$ -direction is assumed to be negligible)

# Downstream Boundary Conditions (cont'd)

- ⊙ Pressure (cont'd)
  - Progressive correction method

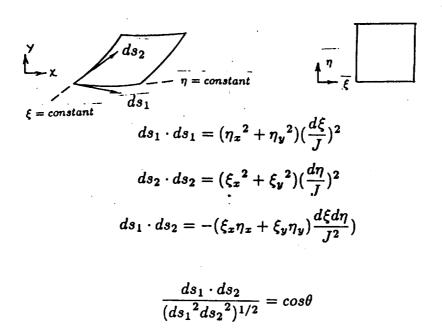
$$\tilde{I}_p = \int_{exit} p^n da$$

$$I_p = \int_{exit} p^n da$$

A momentum-weighted pressure is then formed as

$$p^{\hat{n}} = \left(\frac{\tilde{I}_p}{I_p}\right) p^n$$

## **Skewness and Metrics**



# **Skewness and Viscous Terms**

O AF Algorithm for Incomp Navier-Stokes Eqs

$$\left[I + \frac{h}{2}J\delta_{\xi}(A_1 - e_{v1} + \epsilon_i \nabla_{\xi} \Delta_{\xi})\right] [...] [...] (Q^{n+1} - Q^n) = RHS$$

$$RHS = -\Delta \tau J \left[\delta_{\xi}(E_1 - E_{v1})...\right]$$

O Viscous Term

$$E_{v1} = \frac{\nu}{J} \left[ \nabla \xi_i \cdot \nabla \xi_j I_m \delta_{\xi j} Q + \ldots \right]$$

For orthogonal grid, (and for LHS)

$$e_{v1} = \frac{\nu}{\bar{j}} \left[ \nabla \xi_i \cdot \nabla \xi_i I_m \delta_{\xi i} Q + ... \right]$$

## Implicit Scheme

• Linearize the right-hand side, using first order upwind difference and approximate Jacobians, resulting in a system of equations of the form

$$\mathcal{B}[T,0,...,0,U,0,...,0,X,Y,Z,0,...,0,V,0,...,0,W]\Delta D = R$$

O Solve iteratively with line relaxation

$$\mathcal{B}[X, Y, Z] \Delta D^{l+1} = R - T \Delta D_{i,j,k-1}^{l+1} - U \Delta D_{i,j-1,k}^{l+1} - V \Delta D_{i,j+1,k}^{l} - W \Delta D_{i,j,k+1}^{l}$$

- ⊙ Solve efficiently by
  - 1) First form and store T, U, V, W, X, Y, Z, and R for all grid points
  - 2) Perform LU decomposition of left-hand side, overwriting X, Y, and Z
  - 3) Iteratively form right-hand side and solve

# **Boundary Conditions**

- Inflow and Outflow boundaries based on Method of Characteristics
- ⊙ Inflow Boundary
  - One upstream traveling characteristic
  - Three flow components specifed, either All velocity components, or Total pressure and flow direction
- ⊙ Outflow Boundary
  - Three downstream traveling characteristics
  - Static pressure

## Upwind Differencing I

- Because artificial compressibility is used, convective terms form a hyperbolic system of equations
  - Upwind differencing used to follow propagation of artificial characteristic waves
  - Provides dissipation to suppress oscillations caused by the nonlinear convective terms
  - Produces a more diagonally dominant system of equations than central differencing
  - More expensive to compute, but convergence improves considerably
- Flux-difference splitting with Roe averaging is used
- ⊙ Implemented as 3rd or 5th order accurate throughout all the interior grid points no limiting

## Upwind Differencing II

$$rac{\partial \hat{E}}{\partial \xi} pprox rac{[ ilde{E}_{i+1/2} - ilde{E}_{i-1/2}]}{\Delta \xi}$$

$$\tilde{E}_{i+1/2} = \frac{1}{2} \left[ \hat{E}(D_{i+1}) + \hat{E}(D_i) - \phi_{i+1/2} \right]$$

 $\odot$   $\phi_{i+1/2}$  provides dissipaton, function of the flux difference  $\Delta E^{\pm}$ 

$$\Delta E_{i+1/2}^{\pm} = A^{\pm}(\bar{D})(D_{i+1} - D_i)$$

 $\odot$  Roe properties are satisfied for  $\bar{D} = 0.5(D_{i+1} + D_i)$ 

$$A^{\pm} = X_1 \Lambda_1^{\pm} X_1^{-1}$$

$$\lambda_i^{\pm} = \frac{1}{2} \left( \lambda_i + \sqrt{\lambda_i^2 + \epsilon} \right)$$

#### TIME-ACCURATE FORMULATION

- $\odot$  Time-accurate formulation not as straight forward no  $\frac{\partial p}{\partial t}$  term
- First discretize the time term in momentum equations using secondorder three-point backward-difference formula

$$\left(\frac{\partial \hat{U}}{\partial \xi} + \frac{\partial \hat{V}}{\partial \eta} + \frac{\partial \hat{W}}{\partial \zeta}\right)^{n+1} = 0$$

$$\frac{3\hat{u}^{n+1} - 4\hat{u}^n + \hat{u}^{n-1}}{2\Delta t} = -\hat{r}^{n+1}$$

• Iteratively solve these equations by introducing a pseudo-time level and artificial compressibility

$$\begin{split} \frac{1}{\Delta \tau} (\hat{p}^{n+1,m+1} - \hat{p}^{n+1,m}) &= -\beta \nabla \cdot u^{n+1,m+1} \\ \frac{1.5}{\Delta t} (\hat{u}^{n+1,m+1} - \hat{u}^{n+1,m}) &= -\hat{r}^{n+1,m+1} - \frac{3\hat{u}^{n+1,m} - 4\hat{u}^{n} + \hat{u}^{n-1}}{2\Delta t} \end{split}$$

## Resulting Systems of Equations

⊙ Steady-state formulation

$$\left[\frac{1}{J\Delta\tau}I + \left(\frac{\partial \hat{R}}{\partial D}\right)^n\right]\Delta D = -\hat{R}^n$$

⊙ Time-accurate formulation

$$\left[\frac{I_{t\tau}}{J} + \left(\frac{\partial \hat{R}}{\partial D}\right)^{n+1,m}\right] \Delta D = -\hat{R}^{n+1,m} - \frac{I_m}{2\Delta t} (3\hat{D}^{n+1,m} - 4\hat{D}^n + \hat{D}^{n-1})$$

- $\odot$  Same residual  $\hat{R}$  for both formulations, formed using
  - Upwind differencing for convective fluxes
  - Central differencing for viscous fluxes

#### Summary of Time-Accurate Formulation of Artificial Compressibility Approach

- Time accuracy is achieved by subiteration
  - Discretize the time term in momentum equations using second-order three-point backward-difference formula

$$\frac{3q^{-1}-4q^{2}+q^{-1}}{2\Delta t}=-(rhs)^{-1}$$

- Introduce a pseudo-time level and artificial compressibility,
- Iterate the equations in pseudo-time for each time step until incompressibility condition is satisfied.

$$\frac{1}{\Delta \tau} (p^{\text{ext}_{ant}} - p^{\text{ext}_{an}}) = -\beta q^{\text{ext}_{ant}}$$

$$\frac{1.5}{\Delta \tau} (q^{\text{ext}_{ant}} - q^{\text{ext}_{an}}) = -(rhs)^{\text{ext}_{ant}} - \frac{3q^{\text{ext}_{an}} - 4q^{\text{e}} + q^{\text{ext}}}{2\Delta t}$$

- Code performance
  - Computing time: 50-120 ms/grid point/iteration
  - Memory usage: Line-relaxation 45 words/grid point

    GMRES-ILU(0) 220 words/grid point

#### Pressure Projection Methods

- Pressure is used as a mapping parameter to maintain incompressibility, that is, to maintain divergence free velocity field
  - This is accomplished via derived equation, i.e. Poisson equation for pressure
- The solution is usually done in multi-step (fractional step method)
- Basic idea of this approach will be illustrated by presenting
  - MAC method

Issues n pressure field computation

- A form of SIMPLE method
- A generic pressure projection method via fractional step approach
- A 3-D generalized method will be presented in detail

# Marker-and-Cell (MAC) Method

Harlow and Welch (1965)

 Poisson Equation for Pressure (Taking divergence of momentum eqn)

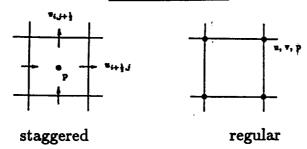
$$\nabla^2 p = \frac{\partial h_i}{\partial x_i} - \frac{\partial}{\partial t} \frac{\partial u_i}{\partial x_i} = g$$

$$h_i = -\frac{\partial u_i u_j}{\partial x_j} + \frac{\partial \tau_{ij}}{\partial x_j}$$

- **⊙** Solution Procedure

  - Momentum equations are solved for velocity
    Poisson equation is solved for pressure requiring divergence free velocity field at the next time level

⊙ Grid



- Original MAC method: staggered Cartesian grid
  - Conserve mass, momentum and kinetic energy
  - Avoid odd-even point decoupling
  - ⇒ In generalized coord these advantages become unclear
- O Poisson solver requires large computing time

## MAC Method

- Important to get numerical divergence free velocity field
- ⊙ Poisson Solver

Method 1: Use an exact form of the Laplacian

$$\nabla^2 p = g'$$

Fourier transform of this

$$-k^2\hat{p}=\hat{g}'$$

$$\hat{p}= ext{Fourier transform of p}$$
  $k^2=k_x^2+k_y^2+k_z^2$   $k_x,...=rac{2\pi}{N\Delta}n= ext{wave number in } x- ext{direction}$   $g'= ext{finite difference approximation to}\quad g$   $n=-N/2,...0,1,..(N/2-1)$ 

#### O Poisson Solver

Method 2: Use difference form of second derivative

$$\left(\frac{\delta^2}{\delta x^2} + \frac{\delta^2}{\delta y^2} + \frac{\delta^2}{\delta z^2}\right)p = g'$$

Fourier transform of this

$$-(\tilde{k}_i)^2\hat{p}=\hat{g}'$$

where

$$( ilde{k}_i)^2 = ext{Fourier transform of } rac{\delta^2}{\delta x_i \delta x_i}$$

( i.e. for a five point central differencing )

$$(\tilde{k}_i)^2 = \frac{1}{6\Delta^2} [15 - 16\cos(\Delta k_i) + \cos(2\Delta k_i)]$$

### MAC Method

#### Poisson Solver

Method 3: Use divergence-gradient operator

Finite difference form of the governing equations are

$$\frac{\delta u_i}{\delta t} - h_i' = -\frac{\delta p}{\delta x_i} = Gp$$

$$\frac{\delta u_i}{\delta x_i} = Du_i = 0$$

$$h_i' = -\frac{\delta u_i u_j}{\delta x_i} + \frac{\delta \tau_{ij}}{\delta x_j}$$

#### Poisson Solver

Method 3: Use divergence-gradient operator (cont'd) Applying the divergence operator, D,

$$DGp = -\frac{\delta Du_i}{\delta t} + Dh'_i = g'_i$$

Fourier transform of this:  $-k'_i k'_i \hat{p} = \hat{g}'$  where  $(k'_i)^2$  = Fourier transform of DG operator (i.e. for a five point central differencing)

$$(k_i')^2 = \frac{1}{72\Delta^2} [65 - 16\cos(\Delta k_i) - 64\cos(2\Delta k_i) + 16\cos(2\Delta k_i) - \cos(4\Delta k_i)]$$

# MAC Method

#### Poisson Solver

• Fourier transform of momentum equation

$$rac{\delta \hat{u}_i}{\delta t} - \hat{h}_i' = -i k_i' \hat{p}$$

To satisfy the continuity equation in grid space

$$\frac{\delta}{\delta t}(k_i'\hat{u}_i) = 0$$

#### ⊙ Poisson Solver

• Substituting  $\hat{p}$  fromm the three methods into the above For Method 1:

$$\frac{\delta}{\delta t}(k_i'\hat{u}_i) = \left(\hat{h}_i' - \frac{\dot{k_i'}k_j'}{k^2}\hat{h}_j'\right)k_i' \neq 0$$

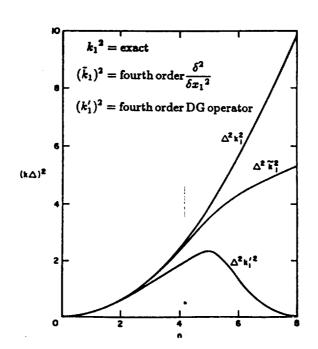
For Method 2:

$$\frac{\delta}{\delta t}(k_i'\hat{u}_i) = \left(\hat{h}_i' - \frac{k_i'k_j'}{\tilde{k}^2}\hat{h}_j'\right)k_i' \neq 0$$

For Method 3:

$$\frac{\delta}{\delta t}(k_i'\hat{u}_i) = \left(\hat{h}_i' - \frac{k_i'k_j'}{k'^2}\hat{h}_j'\right)k_i' = 0$$

# Comparison of Laplacian Operator (16 equally spaced 1-D mesh)



# Semi-Implicit Method for Pressure-Linked Equations Caretto, et al. (1972), Patankar and Spalding (1972)

- O Computing correct pressure for a divergence free velocity field in each step (i.e. Poisson solver for pressure) slows down the overall computational efficiency
- For a steady-state solution, the correct pressure field is desired only when the solution is converged
- Iteration procedure for the pressure can be simplified such that it requires only a few iteration at each time step.
- ⇒ The most well known of this approach is the SIMPLE method

## SIMPLE Method

#### **⊙** Solution Procedure

- Begin with a guessed pressure p\*
   (Usually p<sup>n</sup> at the beginning of the cycle)
- Solve momentum equation to get an intermediate velocity  $u_i^*$

$$u_{i}^{*} - u_{i}^{n} = \Delta t [fcn(u^{n}, v^{n}, u^{*}, v^{*}) - \frac{\delta p^{*}}{\delta x_{i}}]$$

• Corrected pressure and velocity are obtained by

$$p = p^* + p'$$

$$u_i = u_i^* + u_i'$$

#### SIMPLE Method

- Solution Procedure (cont'd)
  - Relation between p' and u'
    - First, linearize the momentum equations
    - Then, drop all terms involving neighboring velocities

$$u'_{i} = (\text{fcn differencing scheme}) \frac{\delta p'}{\delta x_{i}}$$

• Substituting these into the continuity equation, a pressure correction equation is obtained

### SIMPLE Method

- Salient Features
  - This procedure in essence results in a simplified Poisson equation for pressure, which can be solved iteratively line-by-line.
  - The unique feature of this method comes from the simple way of estimating the velocity correction  $u_i'$ .
  - This feature simplifies the computation but introduces empiricism into the method.
  - Despite its empiricism, many computations have been done successfully using various forms of this method.

# Fractional Step Method

Chorin (1968), Yanenko (1971), Marchuk (1975)

- ⊙ Time evolution is approximated by several steps.
- Various operator splitting can be adopted by treating the momentum equation as a combination of convection, pressure, and viscous terms.
- The common application of this method is done by two steps.
  - (1) Solve for an intermediate velocity field using a simplified momentum equation.
  - (2) Compute pressure which maps auxiliary velocity onto a divergence-free velocity field.

## Fractional Step Method

- Solution Procedure (an example)
  - Step 1: Calculate intermediate velocity, û<sub>i</sub>
     (i.e. by a second order Adams-Bashforth method)

$$\frac{\hat{u}_i - u_i^n}{\Delta t} = \frac{1}{2} (3H_i^n - H_i^{n-1}) - \frac{\delta p^n}{\delta x_i} + \frac{1}{2} \frac{1}{Re} \nabla^2 (\hat{u}_i + u_i^n)$$

where

$$H_i = -\frac{\delta}{\delta x_i} u_i u_j$$

# Fractional Step Method

- ⊙ Solution Procedure (cont'd)
  - Step 2: Solve for the pressure correction

$$\frac{u_i^{n+1} - \hat{u}_i}{\Delta t} = -\frac{1}{2} \frac{\delta}{\delta x_i} (\phi^{n+1} - \phi^n)$$

where

$$p^n = \phi^n - \frac{\Delta t}{2Re} \nabla^2 \phi^n$$

This combined with continuity equation results in Poisson equation for pressure correction.

$$\nabla^2(\phi^{n+1}-\phi^n)=\frac{2}{\Delta t}\frac{\delta}{\delta x_i}\hat{u}_i$$

## Fractional Step Method

- ⊙ Solution Procedure (cont'd)
  - New pressure and velocities are calculated as follows:

$$p^{n+1} = p^n + (\phi^{n+1} - \phi^n) - \frac{\Delta t}{2Re} \nabla^2 (\phi^{n+1} - \phi^n)$$
 $u_i^{n+1} = \hat{u}_i - \frac{\Delta t}{2} \frac{\delta}{\delta x_i} (\phi^{n+1} - \phi^n)$ 

## Fractional Step Method

- **⊙** Salient Features
  - Need special care for intermediate boundary conditions (Orszag et al., 1986)
  - As other pressure based methods, efficiency depends on the Poisson solver.
  - A multigrid acceleration is one possible avenue to enhance the computational efficiency.

## Pressure Projection in Generalized Coordinates

- Approach in generalized coordinates
  - Finite volume discretization
  - Accurate treatment of geometric quantities
  - Dependent variables pressure and volume fluxes Mass and momentum conservation
  - Implicit time integration
  - Fractional step procedure
     Solve auxiliary velocity field first,
     then enforce incompressibility condition by solving a Poisson equation for pressure.
- INS3D-F5 Code performance
  - Computing time: 80 ms/grid point/iteration
  - Memory usage: 70 words/grid point

#### Pressure Projection Method

- Fractional-step
  - Solve for the auxiliary velocity field, using implicit predictor step:

$$\frac{1}{\Delta t}(u_i^* - u_i^*) = -\nabla p^* + h(u_i^*)$$

- The velocity field at time level (n+1) is obtained by using a correction step:

$$\frac{2}{\Lambda t}(u_i^{\bullet i} - u_i^{\bullet}) = -\nabla p^{\bullet i} + h(u_i^{\bullet i}) - \nabla p^{\bullet} + h(u_i^{\bullet})$$

- The incompressibility condition is enforced by using a Poisson equation for pressure  $(p' = p^m - p)$ 

$$\nabla^{1} p' = \frac{2}{\Delta t} \nabla \cdot u'$$

## **FORMULATION - I**

Mass conservation

$$\frac{\partial V}{\partial t} + \oint_S d\vec{S} \cdot (\vec{u} - \vec{v}) = 0$$



Momentum conservation

$$\frac{\partial}{\partial t} \int_{V} \vec{u} \, dV = \oint_{S} \, d\vec{S} \cdot \bar{T}$$

$$\bar{T} = -(\vec{u} - \vec{v})\vec{u} - P\bar{I} + \nu \left(\nabla \vec{u} + (\nabla \vec{u})^T\right)$$

## **FORMULATION - II**

• Conservation of volume for time-varying cell

$$\frac{\partial V}{\partial t} - \oint_{S} d\vec{S} \cdot \vec{v} = 0$$

• Mass conservation

$$\oint_{S} d\vec{S} \cdot \vec{u} = 0$$

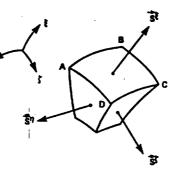
## DISCRETIZATION - I Geometry

• Closed cell

$$\sum_{=faces} \vec{S}^l = 0$$

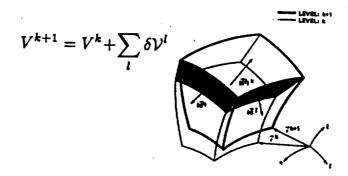
 No gaps or overlapping cells

$$\sum_{cells} V = V_{total}$$



# DISCRETIZATION - II Geometry (cont.)

• Conservation of volume for time-varying cell can be satisfied by



# DISCRETIZATION - III Mass Conservation

$$(\vec{S}^{\xi} \cdot \vec{u})_{N} - (\vec{S}^{\xi} \cdot \vec{u})_{S} + (\vec{S}^{\eta} \cdot \vec{u})_{E} - (\vec{S}^{\eta} \cdot \vec{u})_{W}$$

$$+ (\vec{S}^{\zeta} \cdot \vec{u})_{M} - (\vec{S}^{\zeta} \cdot \vec{u})_{P} = 0$$

$$U^{\xi} = \vec{S}^{\xi} \cdot \vec{u}$$

$$U^{\eta} = \vec{S}^{\eta} \cdot \vec{u}$$

$$U^{\zeta} = \vec{S}^{\zeta} \cdot \vec{u}$$

$$U^{\xi}_{N} - U^{\xi}_{S} + U^{\eta}_{E} - U^{\eta}_{W} + U^{\zeta}_{M} - U^{\zeta}_{P} = 0$$

## <u>DISCRETIZATION - III</u> <u>Momentum Conservation</u>

$$V\frac{\partial \vec{u}}{\partial t} = \sum_{l} \vec{S}^{l} \cdot \vec{T}^{l} = \vec{F}$$

 $U^{\xi}$  – momentum:

$$\vec{S}^{\xi} \cdot \left( V \frac{\partial \vec{u}}{\partial t} \right) = V \frac{\partial U^{\xi}}{\partial t} = \vec{S}^{\xi} \cdot \vec{F}$$

since

$$\vec{S}^{\xi} \cdot \vec{\boldsymbol{u}} = U^{\xi}$$



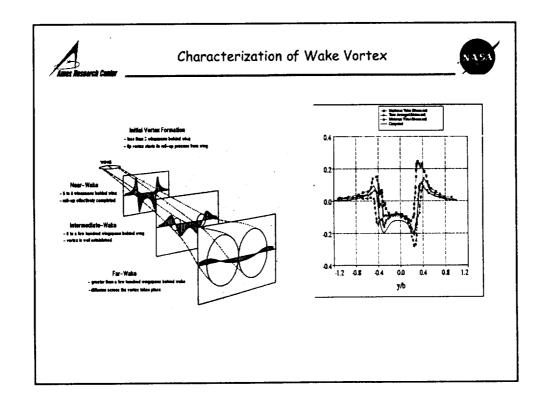
## DISCRETIZATION – IV Summary of properties

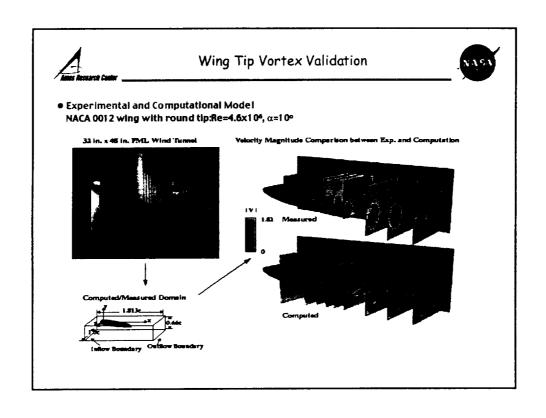
- Dependent variables:  $U^l$ , P
- Staggered grid
- Conservative scheme
- Second-order in space
- First-order in time
- Implicit scheme
- Fourth-order conservative numerical dissipation

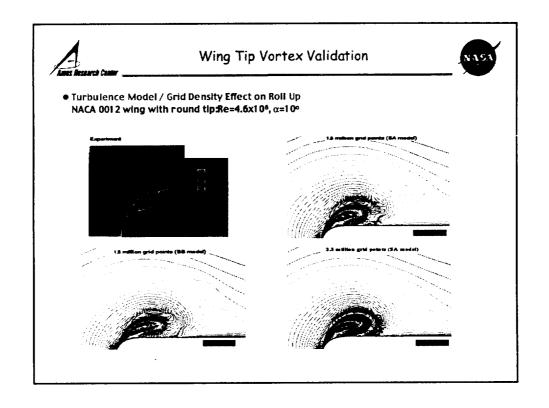
#### Test Problems for Code Validation

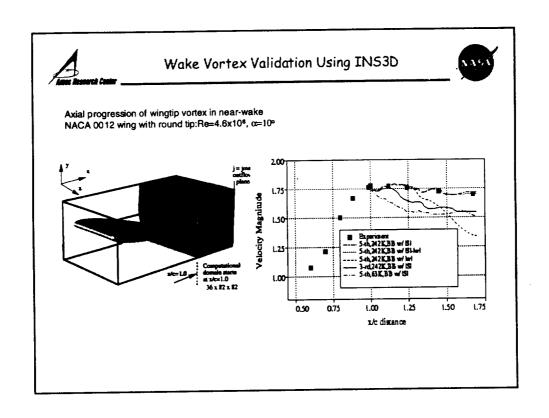
- Two problems are selected to validate INS3D codes and compare artificial compressibility method vs pressure projection method
  - Wake and wing tip vortex propagation
  - Impulsively started flat plate

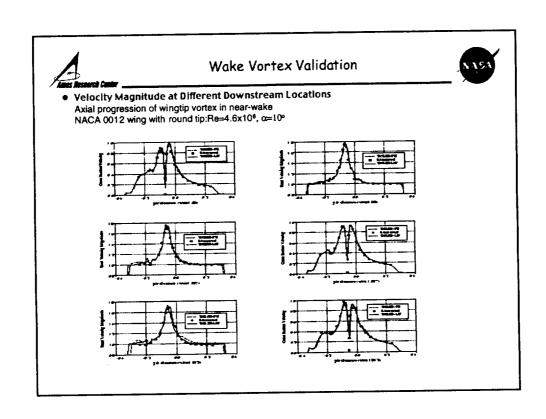
Performance of any codes will depend on many factors beyond algorithm. However, it is assumed that both algorithms are reasonably well coded and optimized at a similar level

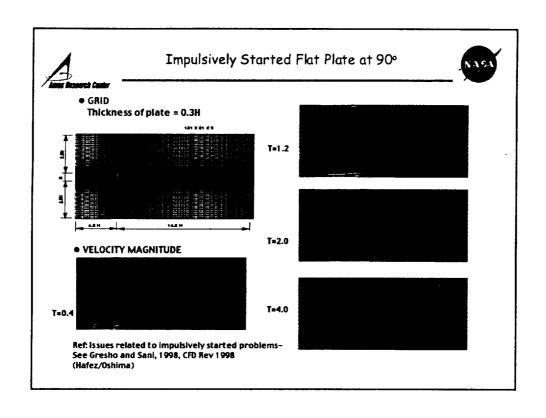


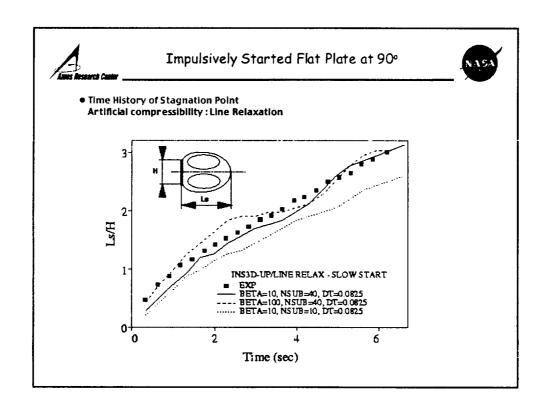


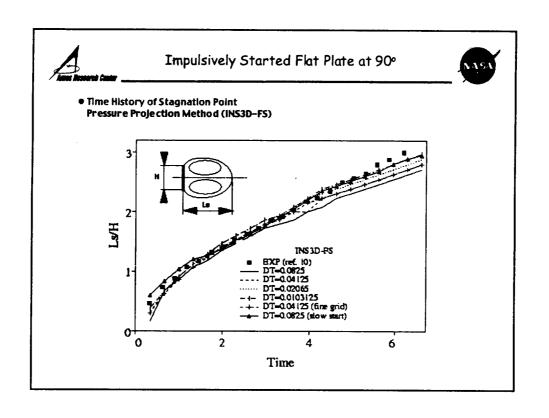


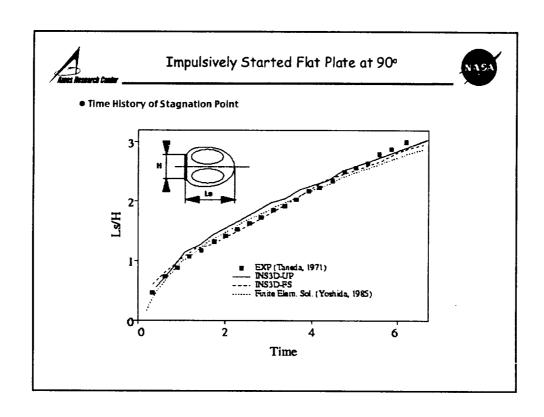












## Vorticity-Velocity Method

Fasel (1976), Dennis et al. (1979), ..., Hafez (1988)

• Momentum equation is replaced by vorticity transport equation

$$\frac{\partial \omega_i}{\partial t} + \frac{\partial \omega_i u_j}{\partial x_j} = \omega_j \frac{\partial u_i}{\partial x_j} + \nu \nabla^2 \omega$$

where the vorticity  $\omega$  is defined as

$$\omega = \nabla \times \mathbf{u}$$

O Taking curl of the above and using continuity equation,

$$\nabla^2 \mathbf{u} = -\nabla \times \omega$$

- These are solved for velocity and vorticity.
- ⇒ Computational efficiency of this approach depends on the Poisson solver. Overall performance in general three-dimensional applications remains to be seen.



#### **Engineering Applications**



#### Applications

- Viscous incompressible flows are encountered in many applications
- Computational tools offer greater flexibility for resolving engineering problems, i.e. developing/designing flow devices
- Issues in engineering applications are illustrated by presenting the following two real-world applications problems

#### Turbopump

 Most of the material was present at the First MIT Conference on Computational Fluid and Solid Mechanics, Cambridge MA, June 12-14, 2001, entitled as "High-End Computing for Incompressible Flows"

#### Biofluid

 Most of the material was present at the Sixth U.S. National Congress on Computational Mechanics, Dearborn, MI August 1-4, 2001, entitled as "Computational Hemodynamics Involving Mechanical Devices"



#### Applications Point of View



- Applications to Real-World Problems
- N-S solution of full configuration was a big goal in the 80s
- Numerical procedures and computing hardware have been advanced enabling simulation of complex configurations
- Some Examples of Successful Applications
  - Components of liquid rocket engine
  - Hydrodynamics (Submarines, propellers, ...)
  - Ground vehicles (automobile aerodynamics, internal flows...)
  - Biofluid problems (artificial heart, lung, ...)
  - Some Earth Science problems

#### Current Challenges

- For integrated systems analysis, computing requirement is very large 
  ⇒ Analysis part is still limited to low fidelity approach
- For high-fidelity analysis, especially involving unsteady flow, long turn-around time is often a bottle neck ⇒ Acceleration of solution time is required



#### Artificial Compressibility Method (INS3D-UP)



- Time accuracy is achieved by subiteration
  - Discretize the time term in momentum equations using second-order three-point backward-difference formula

$$\frac{3q^{**1} - 4q^* + q^{*-1}}{2\Delta t} = -(rhs)^{**1}$$

- Introduce a pseudo-time level and artificial compressibility,
- Iterate the equations in pseudo-time for each time step until incompressibility condition is satisfied.

$$\frac{1}{\Delta \tau} (p^{**!,x*!} - p^{**!,x}) = -\beta q^{**!,x*!}$$

$$\frac{1.5}{\Delta \tau} (q^{**!,x*!} - q^{**!,x}) = -(rhs)^{**!,x*!} - \frac{3q^{**!,x} - 4q^{x} + q^{x-1}}{2\Delta t}$$

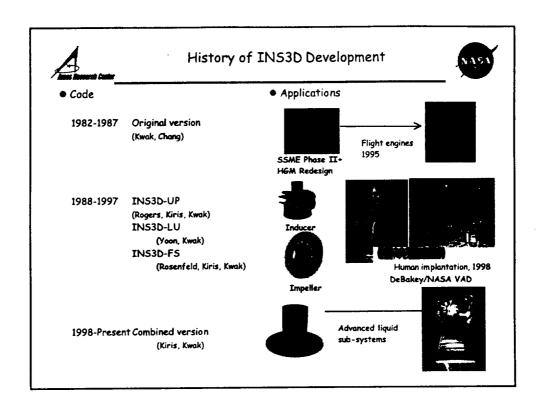
- Code performance
  - Computing time: 50-120 ms/grid point/iteration
  - Memory usage: Line-relaxation 45 words/grid point
     GMRES-ILU(0) 220 words/grid point



## Pressure Projection Method(INS3D-FS)



- Approach in generalized coordinates
- Finite volume discretization
- Accurate treatment of geometric quantities
- Dependent variables pressure and volume fluxes
- Implicit time integration
- Fractional step procedure
   Solve auxiliary velocity field first,
   then enforce incompressibility condition by solving a Poisson equation for pressure.
- Code performance
  - Computing time: 80 ms/grid point/iteration
  - Memory usage: 70 words/grid point

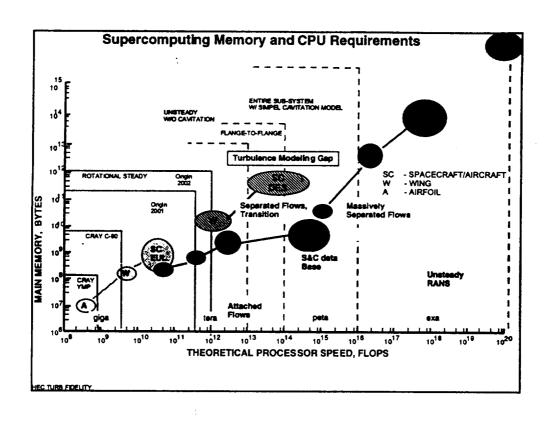


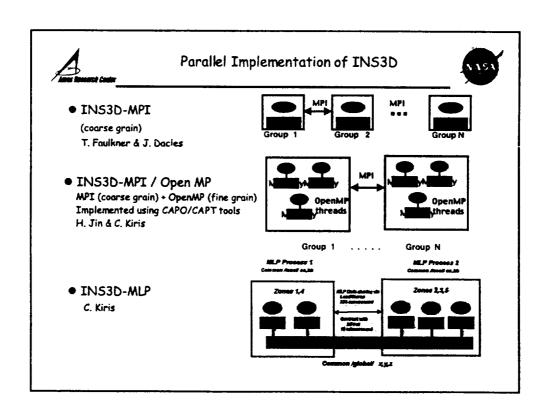


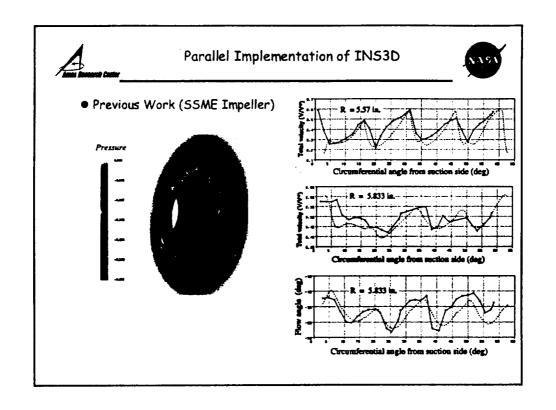
#### Current Challenges

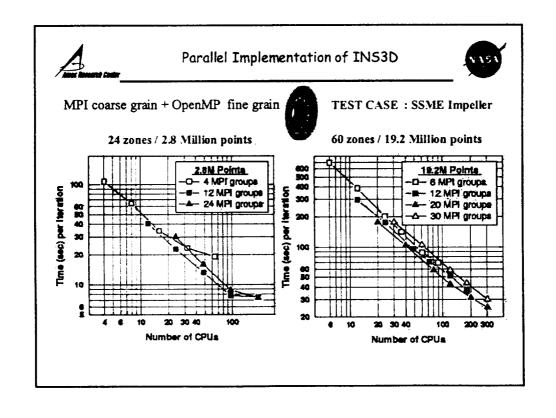


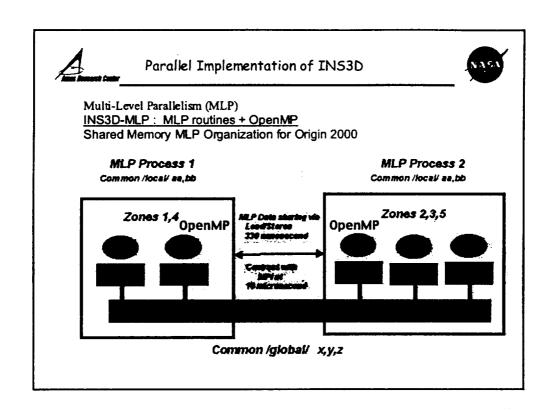
- Challenges where improvements are needed
  - Time-integration scheme, convergence
  - Moving grid system, zonal connectivity
  - Parallel coding and scalability
- As the computing resources changed to parallel and distributed platforms, computer science aspects become important such as
  - Scalability (algorithmic & implementation)
  - Portability, transparent coding etc.
- Computing resources
  - "Grid" computing will provide new computing resources for problem solving environment
  - High-fidelity flow analysis is likely to be performed using "super node" which is largely based on parallel architecture

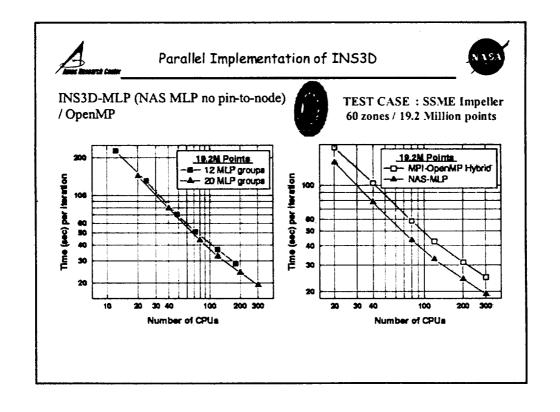


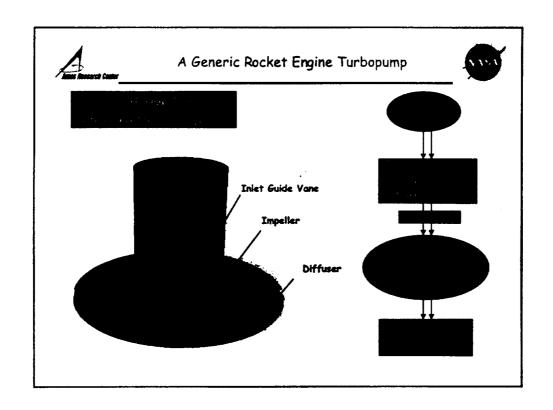


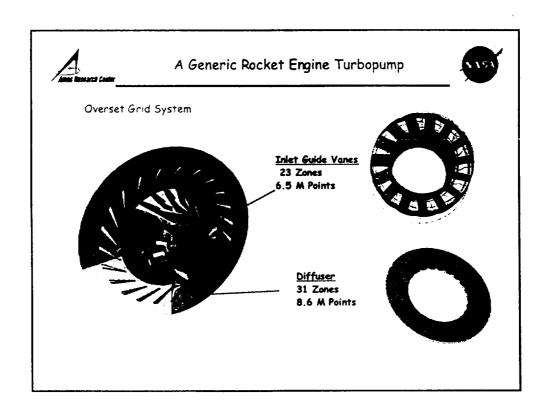


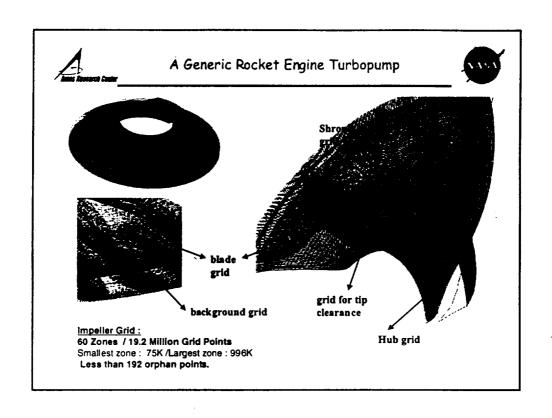


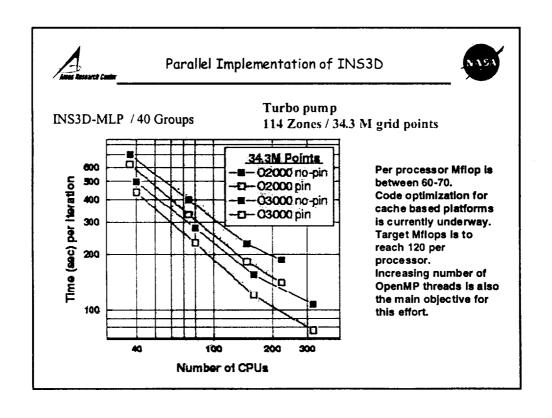


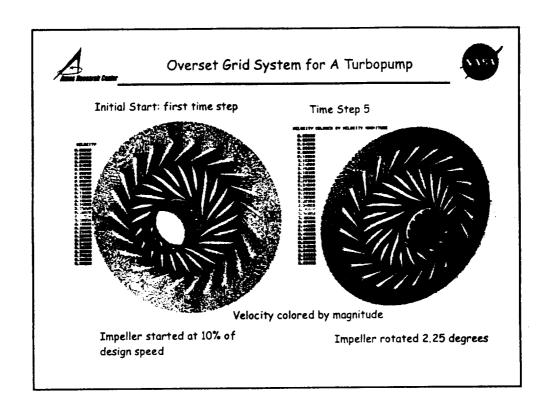


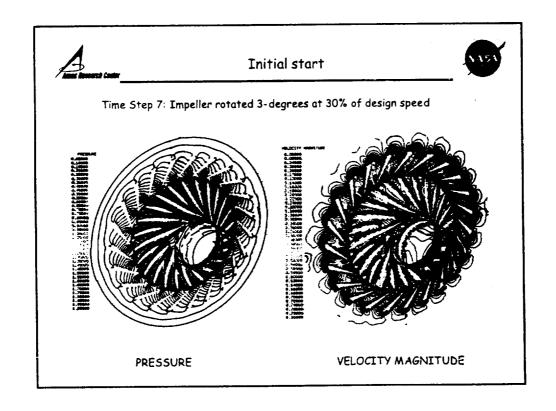


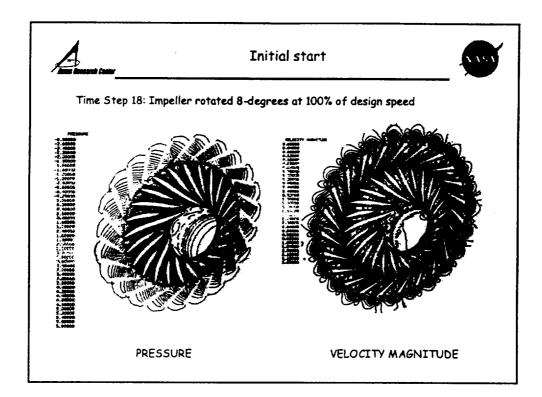














#### Summary of A Generic Turbopump Simulation





#### Problem size:

- 34,3 Million Points
- 800 physical time steps in one rotation

#### CPU requirement:

- One physical time-step requires less than 20 minutes wall time with 80 CPU's on Origin 2000.
- One complete rotation requires one-week wall time with 80 CPUs.

#### I/O:

- Currently I/O is through one processor. Timing will be improved with parallel I/O since time-accurate computations are I/O intensive Parallel Efficiency:

MLP/OpenMP version requires 19-25% less computer time than MPI/OpenMP version. Pin-to-node for MLP version reduces computer time by 40%



#### Discussion on Numerical Procedures



- Finite Difference
  - Based on Taylor series expansion => Requires smooth grid
  - Need special care for grid singularity
  - Generally easier to use fine grids near wall at high Reynolds number
- Finite Volume
  - Formulation is more physical (conservation of properties)
  - Viscous flux calculation is not as straightforward
  - Difficult to implement higher order schemes
- In actual implementation, however,
  - These differences become unclear
  - i.e. FV in curvilinear coordinates requires lots of averaging depending on definition of variables such as staggered vs cell vertex arrangement
    - Both FD and FV implementations are very similar near grid singularities
  - Major differences come from time integration scheme which also affects the computational efficiencies, especially, for unsteady flow computations



#### Discussion on Applications



- Rapid turn around can be accomplished through the use of
- Algorithm: convergence acceleration such as multi-grid, and GMRES
- Parallel implementation
- Total process time can be reduced by
  - Automatic solution process including CAD to grid procedure
- Need further development of methodology as well as physics modeling for
  - Deep understanding of flow physics such as unsteady flow characterization for better aeroacoustics modeling, and flow induced vibration
     ⇒ Is LES method mature enough for this?
  - Need to matrix IT tools to flow simulation for smart flow control and optimization
- Efficient extraction of information is still a challenge

On top of all these we still need trained CFDers to solve many unsolved real world problems, for development of flow devices and for better understanding of flow physics



#### Applications to Biofluid Devices



- Motivation
- Mechanical Heart Assist Devices
   Computational Issues and Requirements
   Pulsitile Device
   Axial Flow Pump
- Computational Approach for VAD Development CFD Technology Developed for Space Shuttle Design Improvements Using CFD
- Summary and Discussion



#### Mechanical Assist Devices



- Motivation
  - Over 5 million Americans and 15 million people worldwide suffer from Congestive Heart Failure (CHF)
  - CHF patients are still treated with drug therapy, however, at late stage heart transplantation is traditionally the only treatment hope
  - Mechanical heart assist devices are being used as a temporary support to sick ventricle and valves as a

"BRIDGE-TO-TRANSPLANT" or "BRIDGE-TO-RECOVERY"

- Need for assist devices is very high

Permanent VAD need : 25,000-60,000 / YR

Current valve replacement : 120,000/ YR

Donor hearts available : 2,000-2,500 / YR



#### Mechanical Heart-Assist Device



- Heart Valves
- Ventricular Assist Device (VAD)

#### Pulsatile Pump

- Piston Driven
- : Low speed, Bulky
- Pneumatically Driven : Need external support equipment

#### Rotary Pump

- Axial Flow Pump : H
  - : High speed, Small
- ⇒ DeBakey VAD is based on this concept
- Total Artificial Heart



#### Ventricular Assist Device



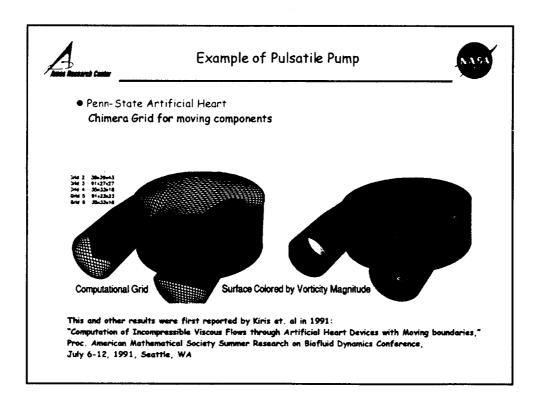
- Requirements
  - Simplicity and Reliability
  - Small size for ease of implantation
  - Supply 5 liter/min of blood against 100 mmHg pressure
  - High pumping efficiency to minimize power requirements
  - Minimum Hemolysis and Thrombus Formation

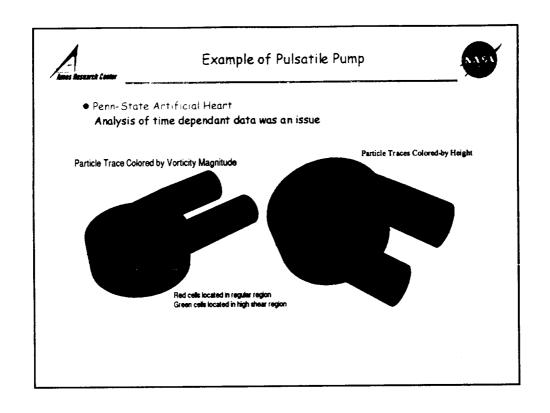


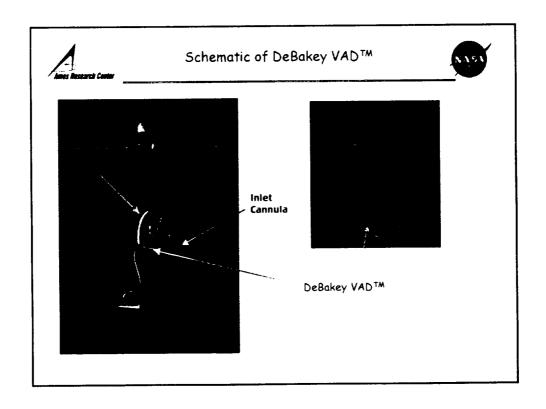
## Computational Issues

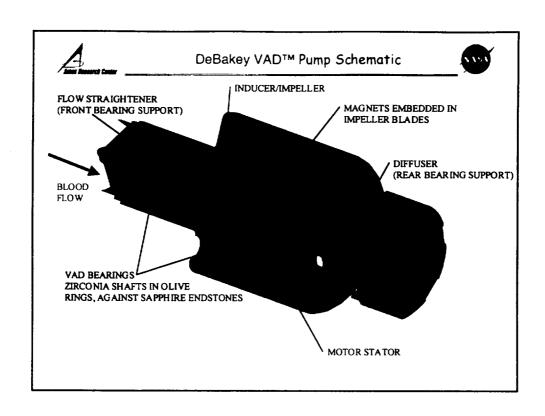


- Geometry / grid definition
   Moving boundary, flexible wall
- Solver
  Time accurate solver
- Physical modeling
   Newtonian vs non-Newtonian
   Turbulence
- Experimental & clinical data









# Issues in Axial flow VAD

VYSI

- Problems Related to Fluid Dynamics
  - Small size requires high rotational speed Highly efficient pump design required
  - -High shear regions in the pump may cause excessive blood cell damage Minimize high shear regions
  - -Local regions of recirculation may cause blood clotting Good wall washing necessary
- ⇒Small size and delicate operating conditions make it difficult to quantify the flow characteristics experimentally



#### Validation-SSME Turbopump Flow Analysis



SSME HPFTP 11' Impeller
 Shrouded impeller: 6 full blades, 6 long partials, 12 short partials 6322 rpm, Re=1.81x10<sup>5</sup> per inch

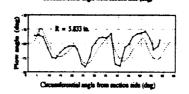
**HUB SURFACE COLORED BY STATIC PRESSURE** 

COMPARISON WITH EXPERIMENTAL DATA

IMPELLER EXIT PLANE AT 51% BLADE HEIGHT

Experiment

Competation







- Baseline Design
  - 1984 NASA Johnson Space Center's David Saucier begins initial design work on axial pump VAD with Dr. DeBakey
  - 1988 NASA/JSC and Baylor College of Medicine signs Memorandum of Understanding to develop the DeBakey VAD
  - 1992 NASA/JSC begins funding the project



#### NASA/DeBakey VAD (Baseline Design)



## NASA / DeBakey Axial Flow VAD Impeller



Zone 1:101 x 39 x 33 Zone 2:101 x 39 x 33

Zone 3: 59 x 21 x 7

Zone 4: 47 x 21 x 7

Geometry





Rotational Speed: 12,600RPM Flow Rate: 5 lit/min

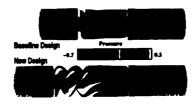


# Anna Record Contro

#### DeBakey VAD Development Timeline



- CFD Assisted Design
  - 1993 NASA/ARC is asked to develop CFD procedure to improve design and performance. D. Kwak and C. Kiris visit JSC to study the device The technology developed for rocket engine such as the Space Shuttle main engine was to be extended to blood flow simulation
- 1994 Kiris and Kwak begin work on design analysis using NAS supercomputers
- ⇒ NEW DESIGN WAS PROPOSED TO INCLUDE AN INDUCER BETWEEN THE FLOW STRAIGHTNER AND THE IMPELLER





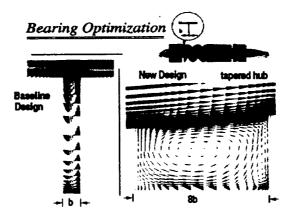
Particle Traces Colored by Velocity Magnitude



#### DeBakey VAD Development Timeline



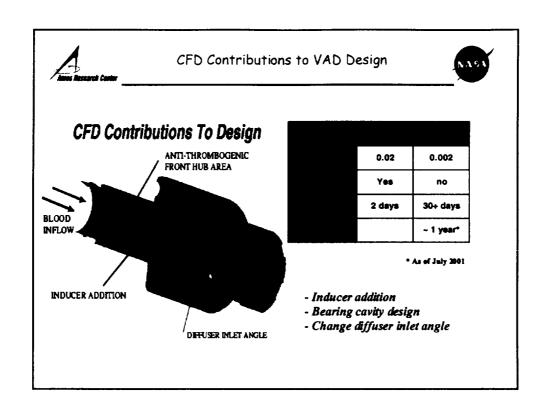
- CFD Assisted Design
  - 1994 -Kiris and Kwak continued design changes
  - $\Rightarrow$  IMPROVE BEARING, HUB AND HUB EXTENSION DESIGN TO REDUCE BLOOD CLOTTING

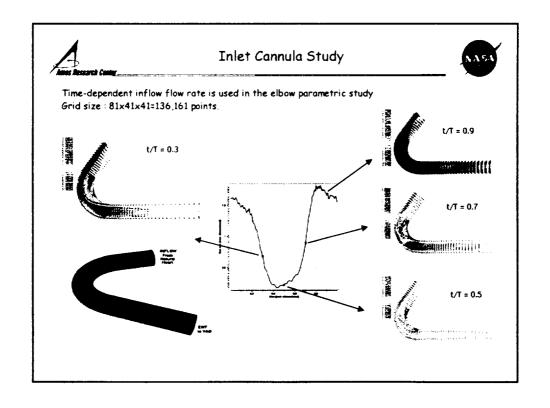




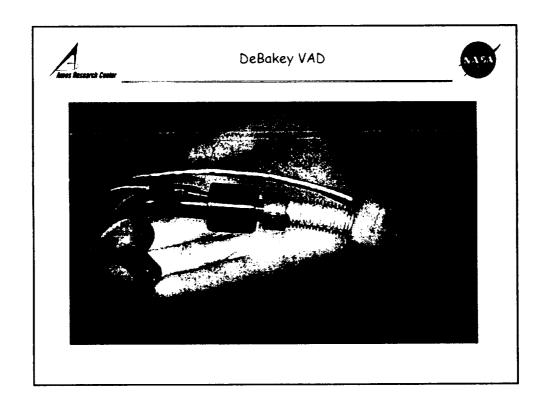


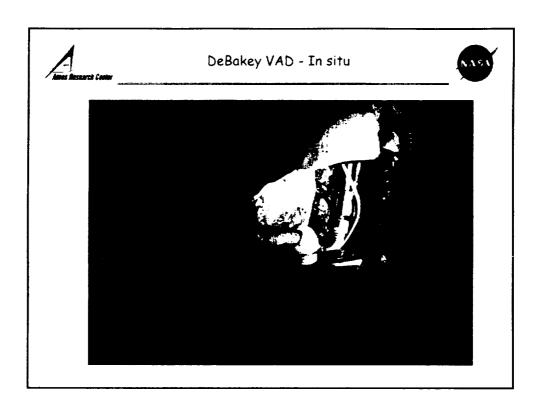
- Animal Tests
  - 1995 Animal implantation: passed two-week requirements
  - 1996 Fulli design rights are granted to MicroMed, Inc. to produce the pump Began using bio-compatible titanium replacing polycarbonate
  - 1997 Configuration design finalized







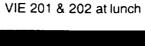








- Human Implantation in Europe
  - 1998 On November 13, 1998, the first six DeBakey VADs are implanted in European patients by Roland Hetzer and DeBakey at the German Heart Institute of Berlin. One of the patients, fifty six year old Josef Pristov, is able to return home and spend Christmas with his wife after a month's stay for recovery and monitoring at the clinic









- Human Implantation in USA
  - 1999 US Patent is granted for the device on September 9, 1999
  - 2000 Over 30 patients have received the device

    The longest successful trial period to date in human is approaching
    1 year (as of July 2001)



## NASA/DeBakey VAD Accomplishments to date (7/1/01)



A patient in Munich fully mobile and discharged awaiting transplant



A patient in Zurich, owner/chef of a restaurant worked daily until his transplant



- 90+ patients implanted
- Number of patients currently ongoing with device (longest patient supported with the device is now approaching one year)
- · US trial
  - Approved for 20 patients in a multi-center trial
- · European trial
- Received "CE mark" (the EU equivalent to FDA approval)
- Results to date
- Favorable compared to existing VADs
  Small incidence of thrombus is being investigated

  Further computational support is essential



The first patient in Houston with Drs. DeBakey and Noon on her discharge day after transplant



#### Summary and Discussion



- Computational approach provides
  - a possibility of quantifying the flow characteristics: especially valuable for analyzing compact design with highly sensitive operating conditions
  - a tool for conceptual design and for design optimization
- · CFD + rocket engine technology has been applied
  - to modify the design of NASA/DeBakey VAD which enabled human implantaion
- · Computing requirement is still large
  - Unsteady analysis of the entire system from natural heart to aorta involves 625 revolutions of the impeller
  - During on heart beat, impeller has 125 revolutions
  - With 1024 processors of Origin, one simulation (with several heart beat) from heart to aorta can be completed in one month
- · Further study is needed
  - to assess long term impact of mechanical VAD on human body, which requires modeling <u>flexible wall and non-Newtonian effect</u> among other things
- There exist some gaps between
  - CFD (assuming IT is a part of CFD applications) and biomedical expertise

# Current Challenges of CFD

Dochan Kwak
Applications Branch Chief
NASA Advanced Supercomputing (NAS) Division
NASA Ames Research Center
Moffett Field, California

This presentation is my personal opinion and does not reflect organizational viewpoint



## Topics for Discussion



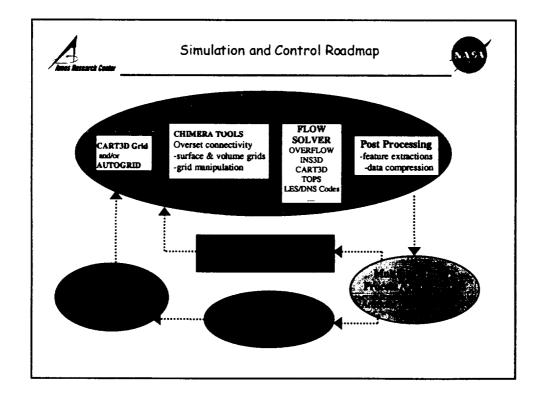
- Progress to date
- Status of CFD Research
- Current need in flow simulation
- Some Challenges



#### Progress to Date



- CFD has pioneered the field of flow simulation for
- Obtaining engineering solutions involving complex configurations
- Understanding physics (critical to mission success)
- CFD has progressed as computing power has increased
  - Numerical methods have been advanced as CPU and memory increase
  - N-S solution of full configuration was a big goal in the 80s
  - Complex configurations are routinely computed now
  - DNS/LES are used to study turbulence, (but not to resolve mysteries of turbulence)
- As the computing resources changed to parallel and distributed platforms, computer science aspects become important such as
  - Scalability (algorithmic & implementation)
  - Portability, transparent coding etc.
  - Coding paradigm is being changed (i.e. object-oriented program...)





### Examples of Current Capability



- Algorithmic advances include
  - Discrete models :

Various artificial dissipation models Unified formulations, e.g. preconditioning Unstructured methodology

- Various gridding strategies
- Solution methods: Explicit/Implicit Preconditioning, dual-time Multi-grid
- Successful application of CFD to engineering problems
  - High-lift configurations
  - Multiple bodies in relative motion
  - Components of propulsion system (both aero & space)
  - Maneuvering vehicle
  - ....
  - List goes on



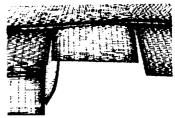
### Examples of Current Capability: OVERSET CFD Tools



- EXAMPLE LANDING CONFIGURATION
  - 22.4M mesh points
  - 79 zones
  - 201 C90 hours for convergence (Lift within 2% of experiment)
- ⇒ Small geometric variations have a major impact, particularly near maximum lift
- ⇒ Grid density study was performed
- $\Rightarrow$  Accuracy of physical modeling needs further assessment







Stuart Rogers, NASA Amee - AST/IWD High Lift



# Overset Technology for Complex Configuration







- Overset (Chimera) Grid Approach NASA Ames Developed CFD Tools
  - OVERFLÖW Navier-Stokes Flow Solver
  - Chimera Grid Tools: Pre- and Post Processing
  - Enabling flow simulation technology for complex configuration and unsteady flow involving bodies in relative motion
  - OVERFLOW+CGT: 1998 NASA Software of the Year Honorable Mention PLOT3D Visualization Software 1993 NASA Space Act Award FAST Visualization Software 1995 NASA Software of the Year Award



# Overset Technology for Complex Configuration





X38 B52 Drop

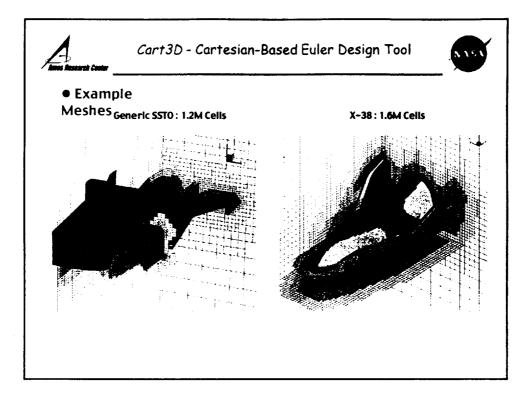


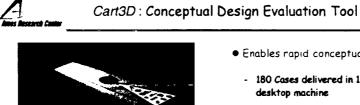
- Wide Range of Applications
  - Spacecraft ascent and descent (still need
  - better chemistry)
    Propulsion (limited scope)
    Aircraft
- Hydrodynamics (limited unsteady capability)
- Current Development

  - Working toward fully automated grid generation
    Steady and Unsteady capabilities (in all speeds)
    Bodies in Motion, 6 DOF

  - Non-equilibrium chemistry













- Enables rapid conceptual design
  - 180 Cases delivered in 18 days using a desktop machine
  - Test matrix Mach 0.3 ~ Mach 5 Alpha -5deg ~ +15deg beta -1deg ~ +1deg 3 Asymmetric bodyflap deflections

Simulations performed by S. Pandya, Ames Research Center



### Scalability of Parallel Cart3D





10 10 20 30 40 50 60 70 No. of Procession

- Parallel Version of Cart3D
- Parallelization through domain decomposition and explicit message passing.
- Domain decomposition technique based upon space-filling curves permits domain
- decomposition to be performed in parallel and on-the-fly (at runtime)
- Parallel speed-ups of ~53 on 64 processors.
- Combined with robust multigrid to offer exceptionally fast convergence across the range of Mach numbers.
- Validation using Citation Twin-engine Business Jet
  - 1.42M cells, Mach 0.84 alpha 1.81deg



## Unsteady Simulation of A Generic Turbopump



Impeller



Overset grid set up



Status



- 800 physical time steps / rotation

⇒One physical time-step requires less then 20 minutes wall time with 80 CPU's on Origin 2000. One complete rotation requires one-week wall time with 80 CPUs.

⇒ Currently I/O is through one processor. Timing will be improved with parallel I/O since time-accurate computations are I/O intensive.

- Current Goal
- Further automation of moving grid
- Parallel I/O
- ⇒ One rotation per day

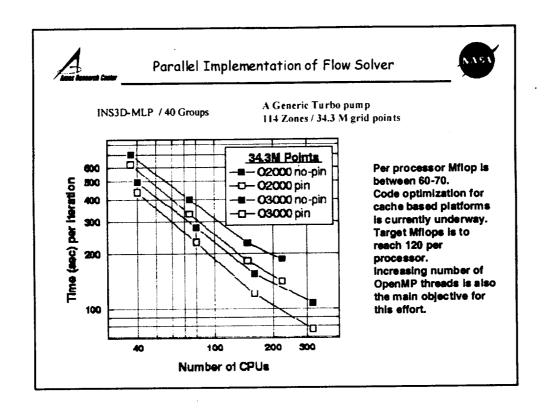
1st time step

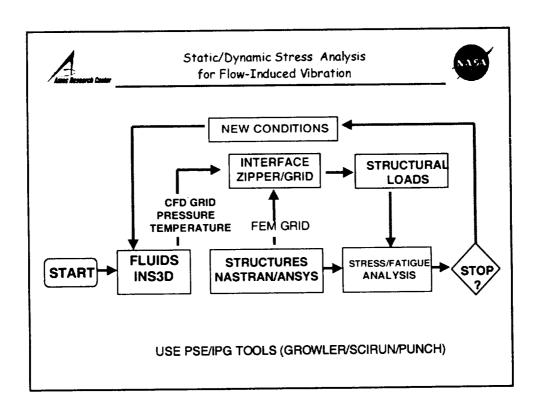


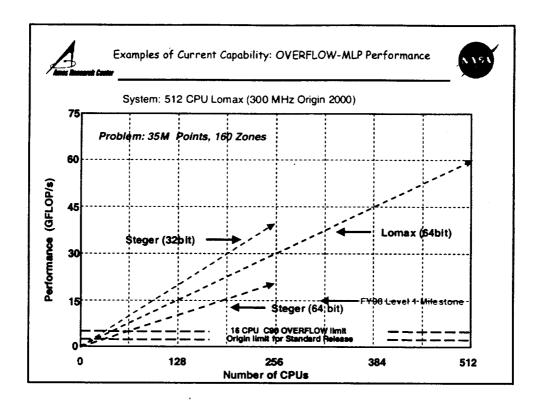
Velocity vectors: Impelier started at 10% actual rotational speed.



Velocity vectors: Impellar rotated 8-degrees at 100% of design speed









Examples of Current Capability: OVERFLOW-MLP Performance



- Origin 2000 (64 bit) performance is dramatically better than full C90
  - · OVERFLOW 16 CPU C90
- = 4.6 GFLOP/s
- OVERFLOW 256 CPU O2K (250MHz) = 20.1 GFLOP/s
- OVERFLOW 512 CPU O2K (250MHz) = 37.0 GFLOP/s (cluster)
- OVERFLOW 512 CPU O2K (300MHz) = 60.0 GFLOP/s
- Performance/Cost Advantage of Steger/Lomax over C90
  - · OVERFLOW = 256 CPUs are 4.4x faster @ 4.5x Cheaper = 23x
  - · OVERFLOW = 512 CPUs are 13.0x faster @ 2.6x Cheaper = 33x
- Performance gains for small changes in code
  - · ~1000 lines of changes (<1% of total code)



#### Status of CFD Research



"Can do it all" message was propagated in the past, but CFD did not replace Wind Tunnel ⇒ CFD was oversold!

Of course, further research will create advances with across the board benefits;

- Algorithm
   Convergence acceleration, Robustness, Error estimation
   Grid related issues, adaptive grids .......
- Physical modeling issues
   Turbulence, Combustion, Multiphase, Cavitation, Spray, Plasma etc.
- Solution Procedures
   Automation: CAD-Grid-Solution-Feature extraction
- Applications
   Rapid turn around for complex configurations
   Design and product development we still need trained CFDers
   ⇒ Outsourcing makes sense

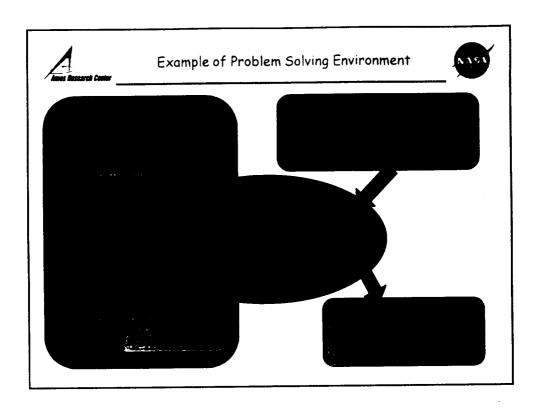
However, sponsors are likely to view these as "incremental advances."

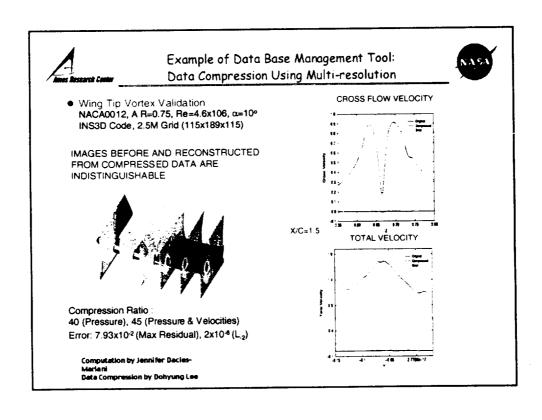


### Current Needs in Flow simulation



- Work environment is different now
- Tremendous information is available
- Single-handed code development is rapidly becoming outdated (CFD discipline as defined in the past is disappearing)
- Problem solving environment is more collaborative
  - ⇒ Requires software engineering to mitigate risks: Legacy software handling tools Visualization Data base handling tools Object-oriented coding







#### Technology Need



- Integrated solution for assessing the total system performance, life cycle and safety can very well be the next challenge
  - e.g. Need a more complete picture of entire design space not just one design

Some challenges specific to CFD are:

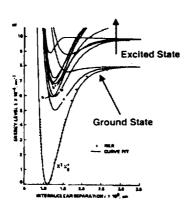
- Physics-based simulation for more predictive capability
- Integrated analysis e.g. multi-discipline, performance for entire flight envelope
- IT tools can be used to integrate CFD, experiments and flight tests e.g. virtual flight
  - ⇒Requires: Many simulations which will be put into data base, and data base management tools, query tools to extract desired info
- Validation is an issue



#### Example: Real Gas Effect Model



#### **ELECTRONIC STATE FOR N2**



#### • Current Model

#### Euler:

- Do not require knowledge of internal molecular structures and intermolecular potentials

#### Navier-Stokes:

- Molecules are structureless
- Transport properties are based on a single intermolecular potential
- Collisions are assumed to be elastic

#### Non-equilibrium flow equations:

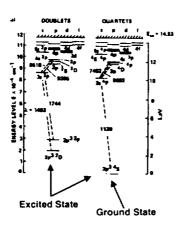
- EOS for each species is based on equil distributions over many internal states
- Reaction rates account for ground states
- Empirical intermolecular potential is used



### Example: Real Gas Effect Model



#### **ELECTRONIC STATE FOR N ATOM**



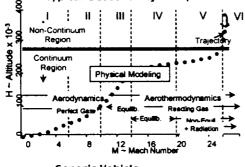
- Proposed Approach
  - Based on more accurate solution of known microscopic equations, develop better macroscopic equations
  - Derive micro eqs and constitutive eqs from Bloltzman eq (inclastic collision)
  - Obtain state-to-state rates and productstate distribution functions
  - ⇒Provide macro properties to be used in CFD codes
- Impact
  - The results are more accurate physicsbased representation of macroscopic properties (from current curve fitting)
  - Applicable to high-speed planetary reentry



### Example of Next Level CFD Problem



Typical Descent Trajectory 1 | 11



- Tough Problems: Physics-Based Scientific Computing + CFD
- Big Impact on Engineering :

Major contribution in developing a vehicle/system







### Examples of Target Problems



- There are many unsolved challenges in developing flow devices
  - Compressor rotational stall
  - Turbopump system in rocket engine
  - Jet noise
  - Maximum lift of high-lift system
  - Rotor-based propulsion system
  - ....



### Examples of Target Problems



- There are a wide range of challenging applications in non-aerospace Earth simulation
  - Climate prediction
  - Local / regional model

#### Biofluid

- Flow-related problems in human body (e.g. heart, lung, hemodynamics): fundamental understanding / biomedical practics

Engineering and product development

- Automobile
- Naval hydrodynamics
- Chemical engineering
- Manufacturing processes
- ..



### Strategy



- Bottom line is "money"
  - Traditional "CFD" research we used to know is probably over.
- Short term
  - Very often, need to satisfy "paying customer"
  - Software for any conventional engineering is most likely available
  - Risk might come from lack of engineering knowledge by CFDers
- Long term
  - Basic research is an investment for the future
  - However, need a "vision" for planning Need to identify high payoff areas